

Figure 1

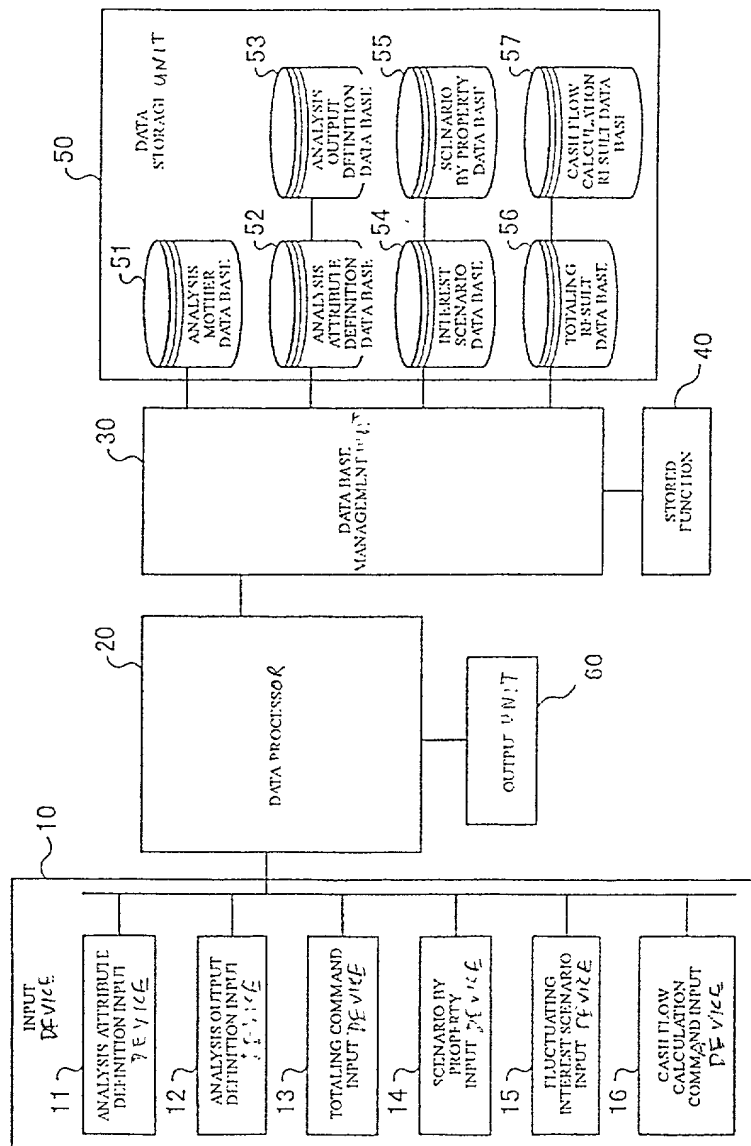
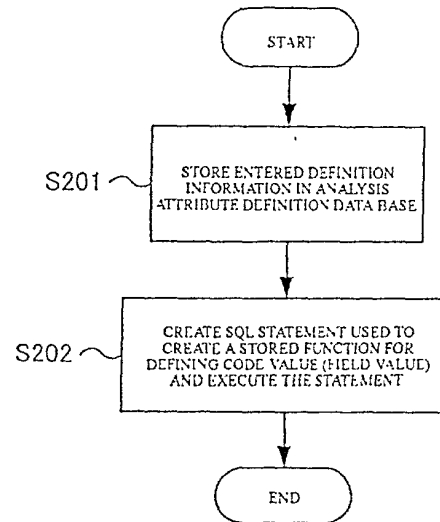


Figure 2



FOR ECT " 4565600T

Figure 3

DEFINITION NAME	F1	
ORIGINAL FIELD EXPRESSION	BALANCE/1000	
NEW CODE VALUE DEFINITION		
NEW CODE VALUE	RANGE	GROUP
A1	0, 5000	NOT LESS THAN AND LESS THAN
A2	5000, 10000	NOT LESS THAN AND LESS THAN
A3	10000	NOT LESS THAN

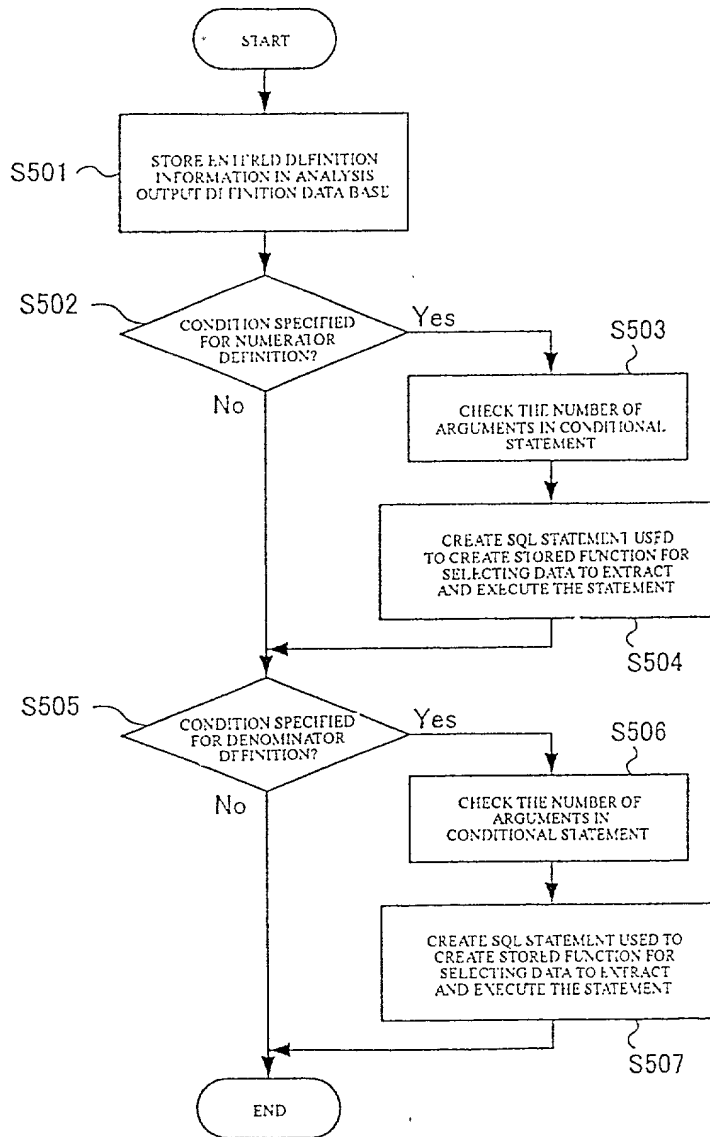
Figure 4

```

create stored function F1 (parm)
begin
  if parm>=0 and parm<5000 then return A1;
  if parm>=5000 and parm<10000 then return A2;
  if parm>=10000 then return A3;
end;

```

Figure 5



FOOT 4550001

Figure 6

DEFINITION NAME		G1
NUMERATOR	STATISTICAL EXPRESSION	SUM
	TARGET FIELD EXPRESSION	BALANCE
	CONDITION	DELAY MONTHS >= 3
DENOMINATOR	STATISTICAL EXPRESSION	SUM
	TARGET FIELD EXPRESSION	BALANCE
	CONDITION	

Figure 7

```

create stored function G1 (parm, ret)
begin
  if parm>=3 then return ret;
  else return null;
end;

```

FOOT-456E00T

Figure 8

UNIT OF TOTALING/GROUPING	F1
OUTPUT INFORMATION	G1

FOOTNOTES

Figure 9

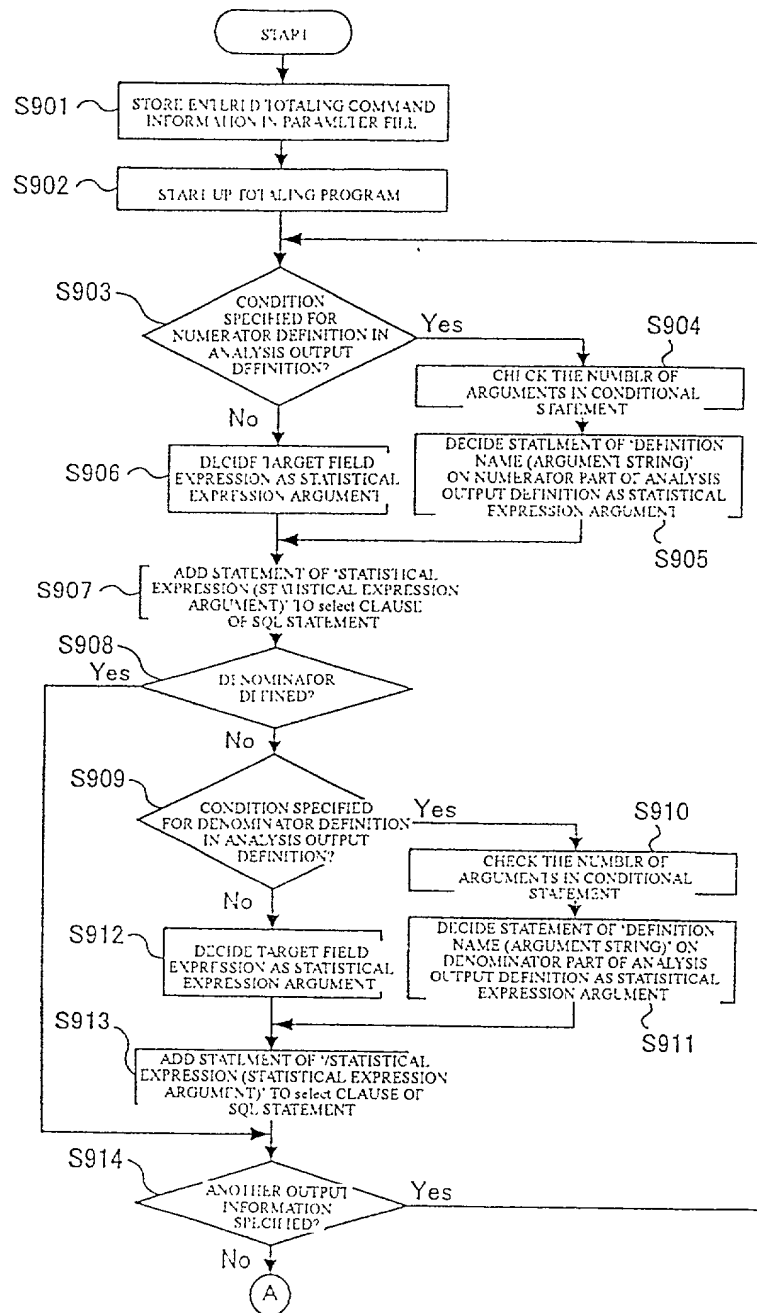
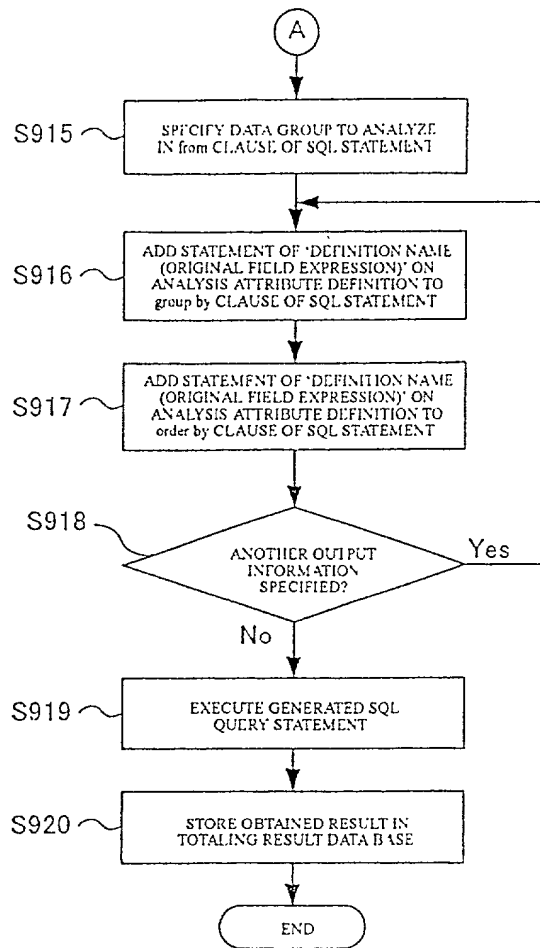


Figure 10



FOOT 496000



Figure 11

```
select SUM (G1 (delay months, balance))/SUM (balance)
from analysis master
group by F1 (balance /1000)
order by F1 (balance /1000)
```

Figure 12

F1	G1
A1	0.015
A2	0.02
A3	0.05

TOTAL 456000

Figure 13

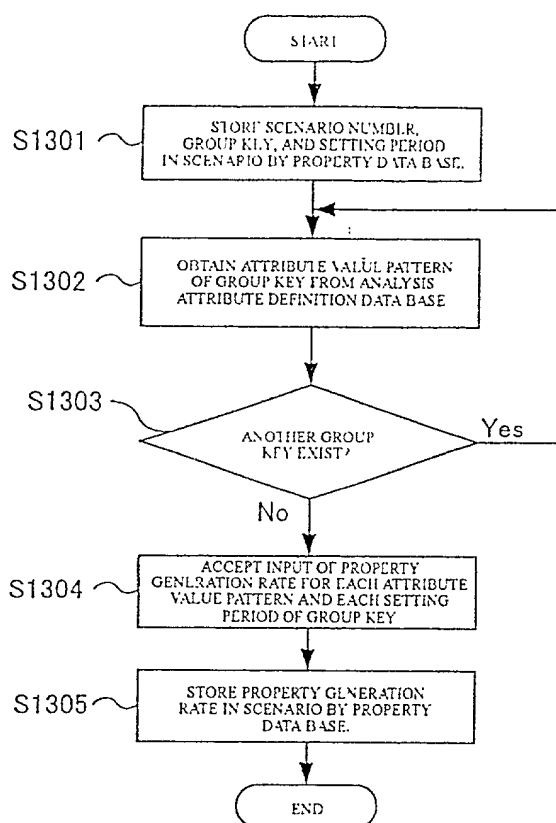


Figure 14

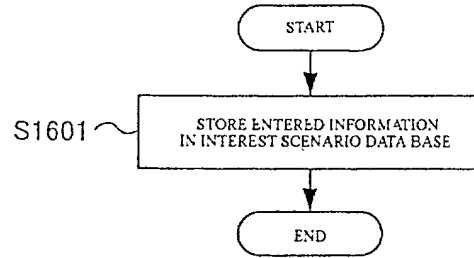
SCENARIO NUMBER	S1
GROUP KEY	SETTING PERIOD
F1	200012
	200112
	200512

Figure 15

SCENARIO NUMBER	S1		
F1	200012	200112	200512
A1	0.5	1.1	1.3
A2	1.5	1.1	1.3
A3	2.0	1.5	2.1

TOTAL 156000

Figure 16



10003954-10101  
TOTEST-456E000T

Figure 17

SCENARIO NUMBER		K1	
EXPIRATION DATE	LONG-TERM PRIME RATE	SHORT-TERM PRIME RATE	OTHER
20001231	1.2	1.1	1.3
20011231	1.2	1.1	1.3
20051231	2.0	1.5	2.1

Figure 18

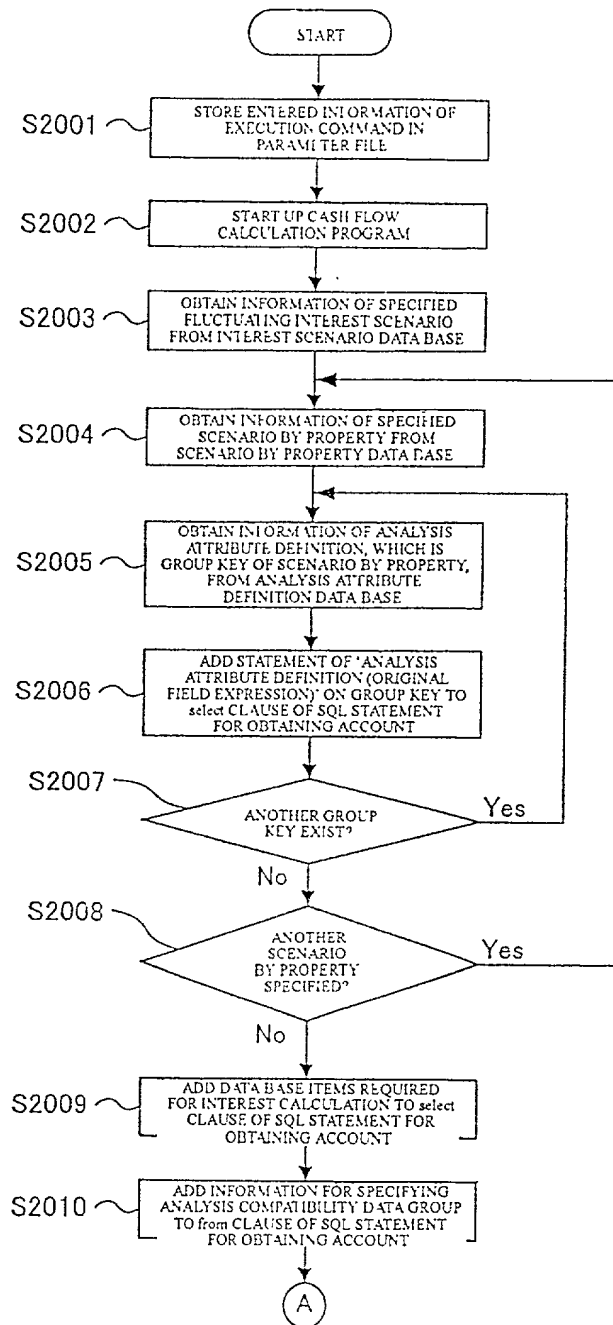
SCENARIO NUMBER		K2			
REFERENCE DATE		20000101			
O/N	1.0	1Y	2.0	15Y	
T/N	1.0	2Y		20Y	
1M	1.1	3Y		25Y	
2M	1.1	6Y	2.5	30Y	
3M	1.1	7Y			
6M	1.3	10Y			

Figure 19

CREDITOR GROUP	Pool1
TOTALING LEVEL	MONTHLY
INTEREST SCENARIO	K2
PROPERTY SCENARIO	S1
PROPERTY SCENARIO	
PROPERTY SCENARIO	

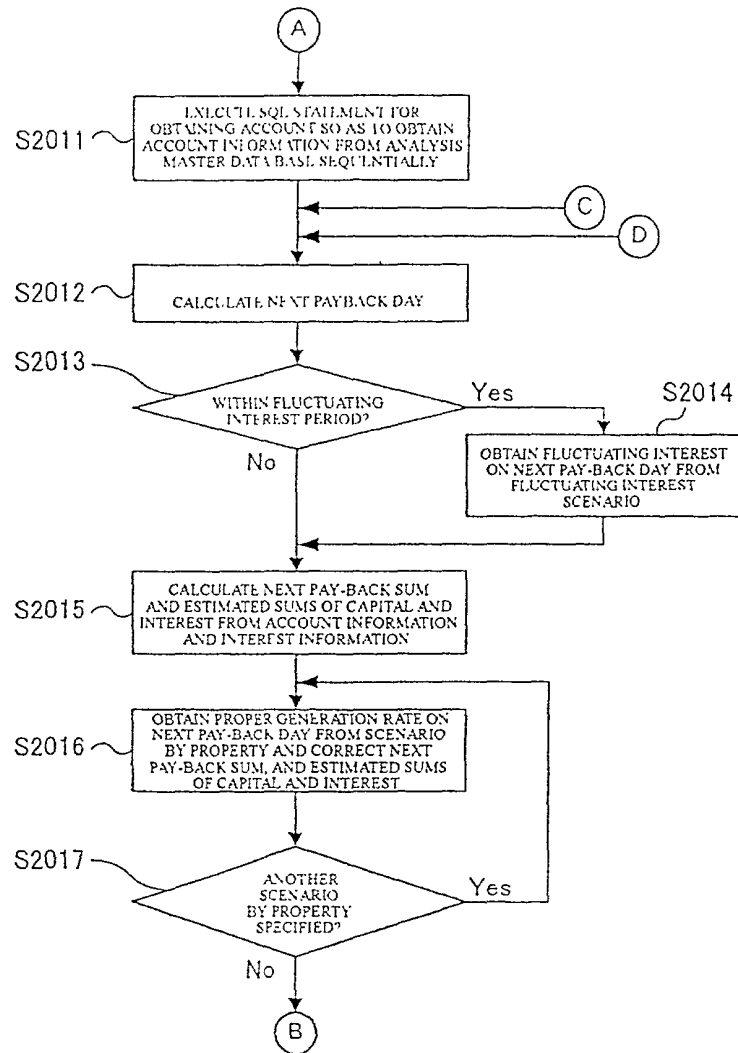
1000354-10401  
TOTAL 455000

Figure 20



FOOT 4560001

Figure 21



10003954 10101



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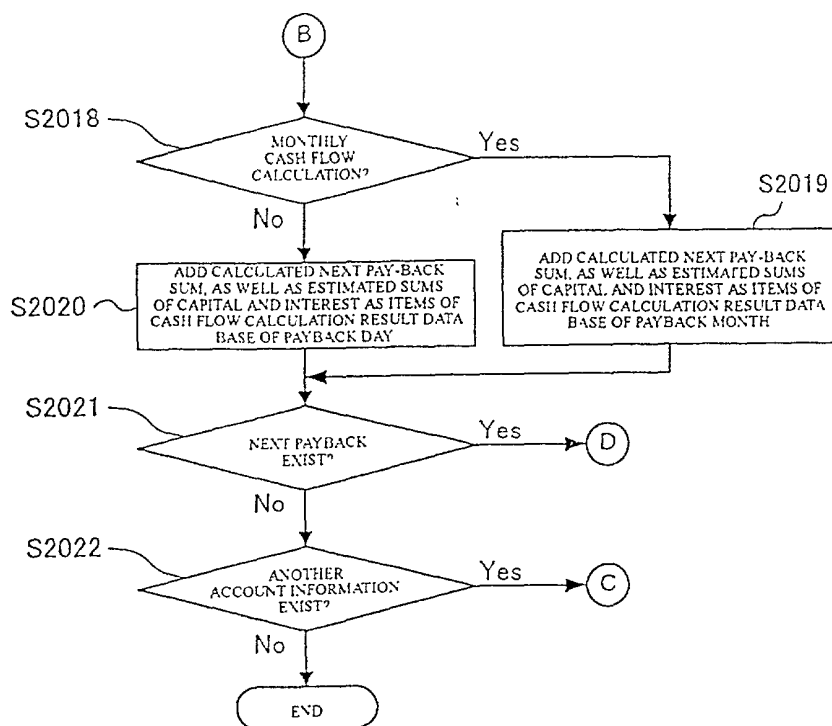


Figure 23

